

Express Mail No. EV 367778413 US  
Serial No. 09/627,951

**Amendments to the Drawings:**

The attached 31 sheets of drawings include correction of top, left, and right margins of Figs. 1A-14B; correction of height of numbers, letters and reference characters of Figs. 1A-14B; and renumbering of Figs. 1A-14B as required by the Notice of Draftsperson's Patent Drawing Review.

Attachment: 31 Replacement Sheets

MTM Reconciliation Topology Overview

User A - Z

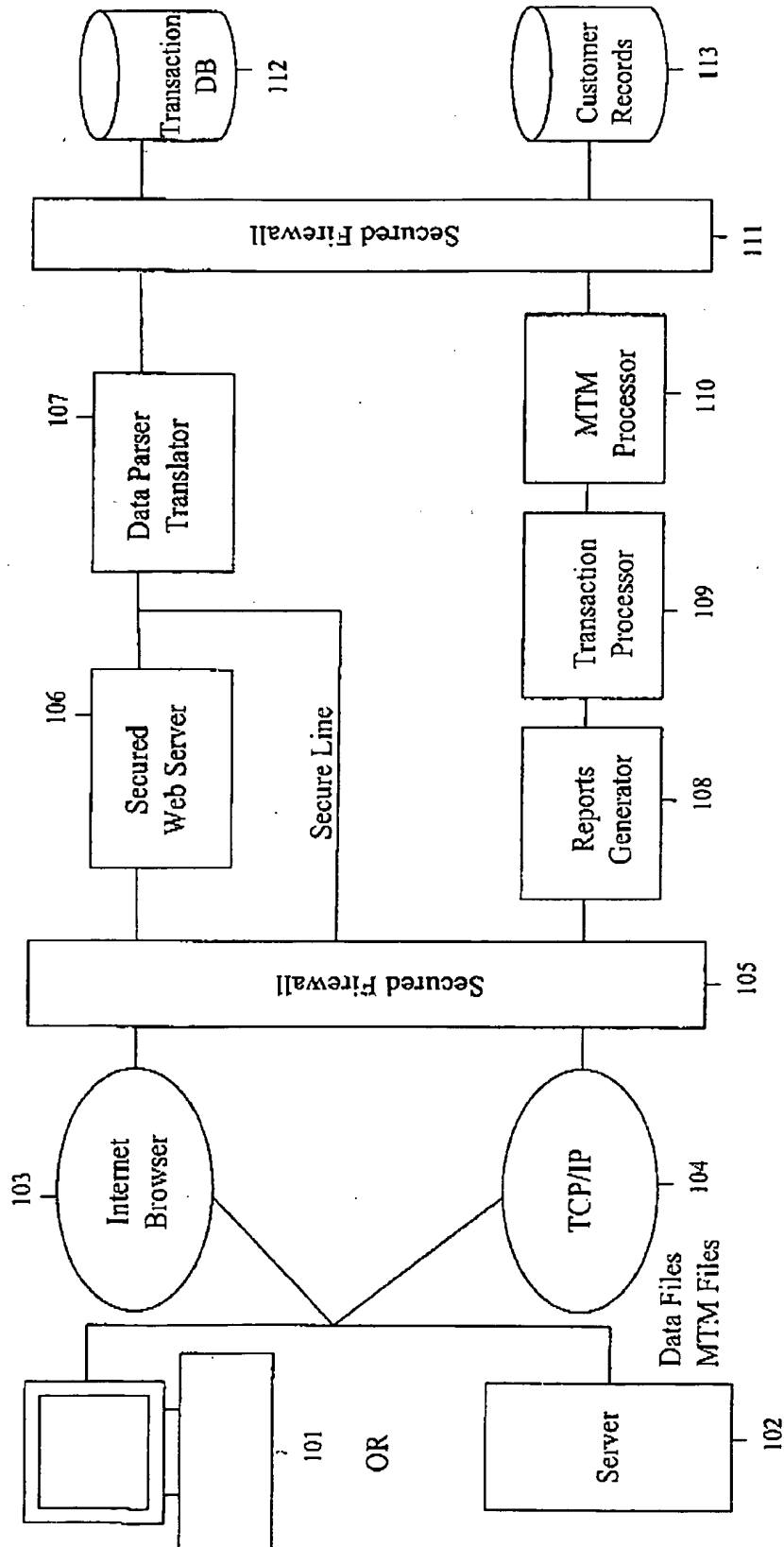


FIG. 1A

MTM Reconciliation System Schematic

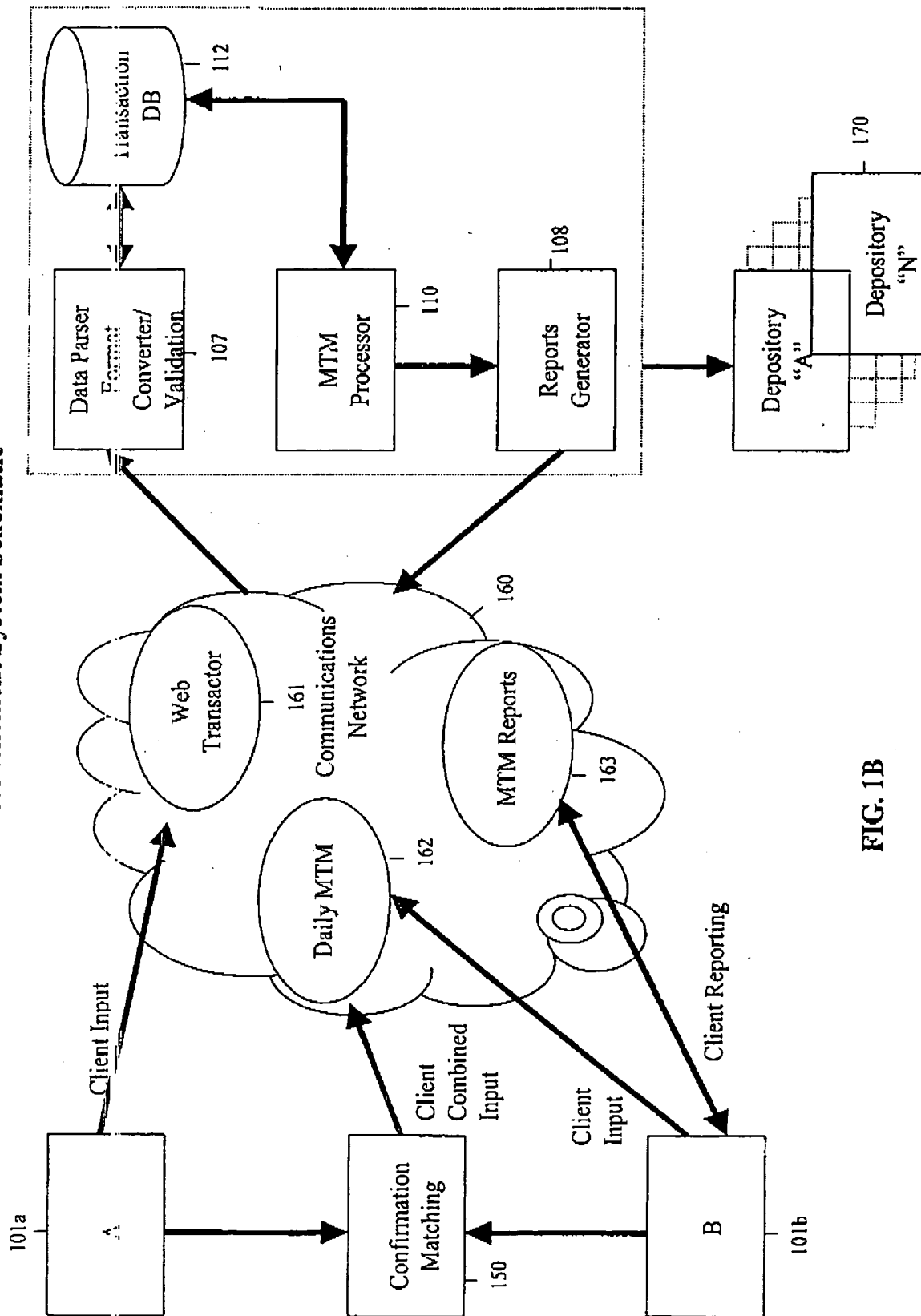


FIG. 1B

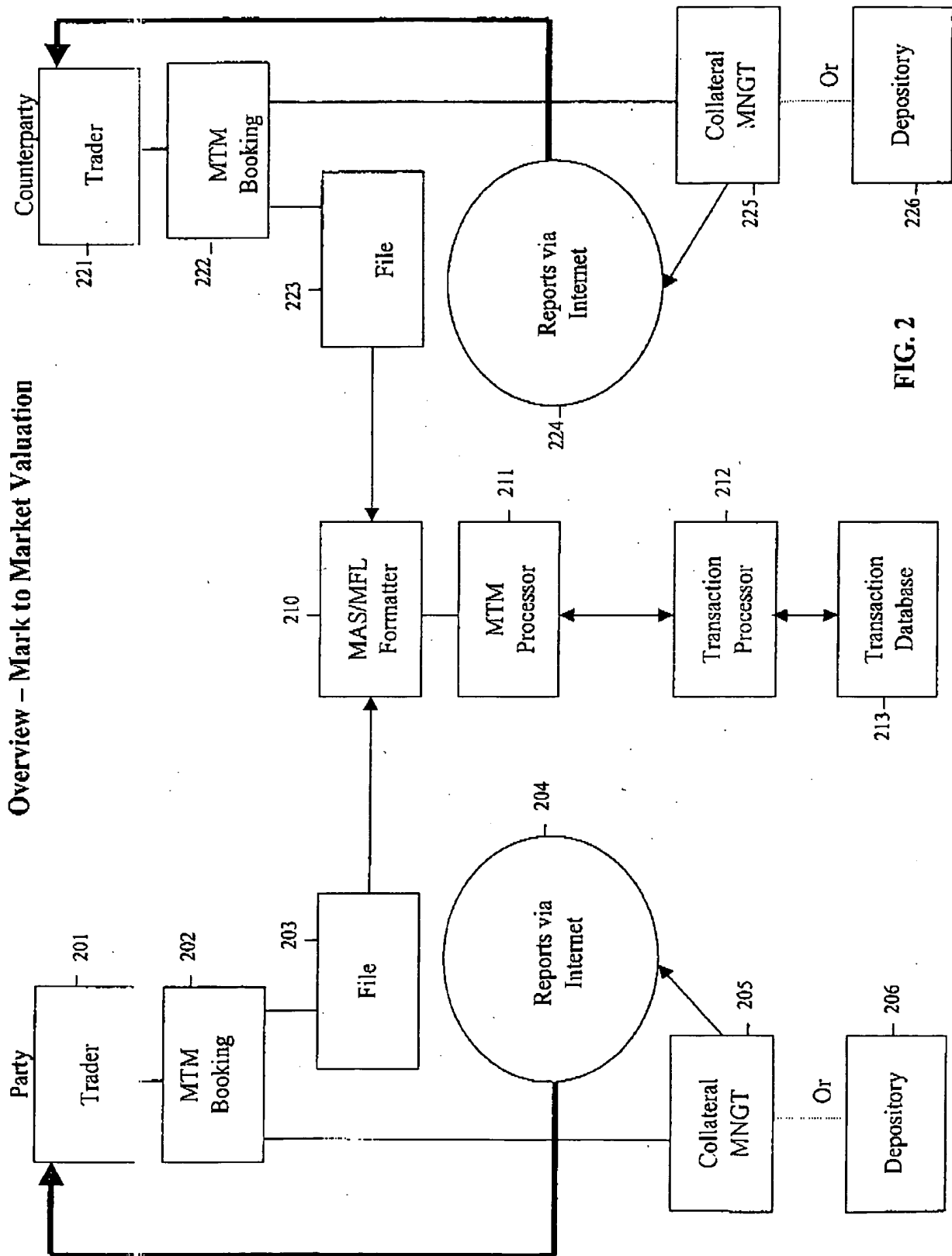
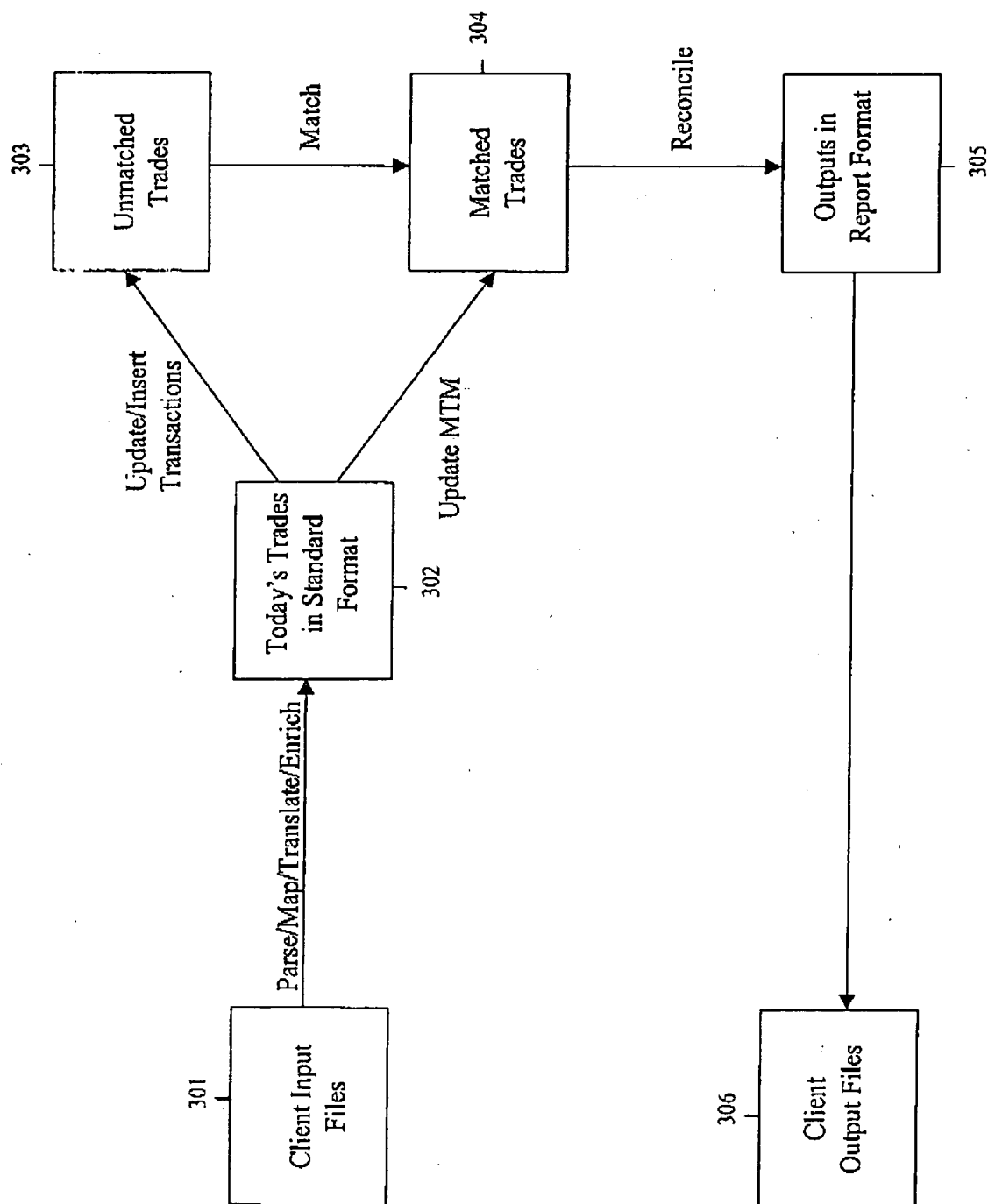
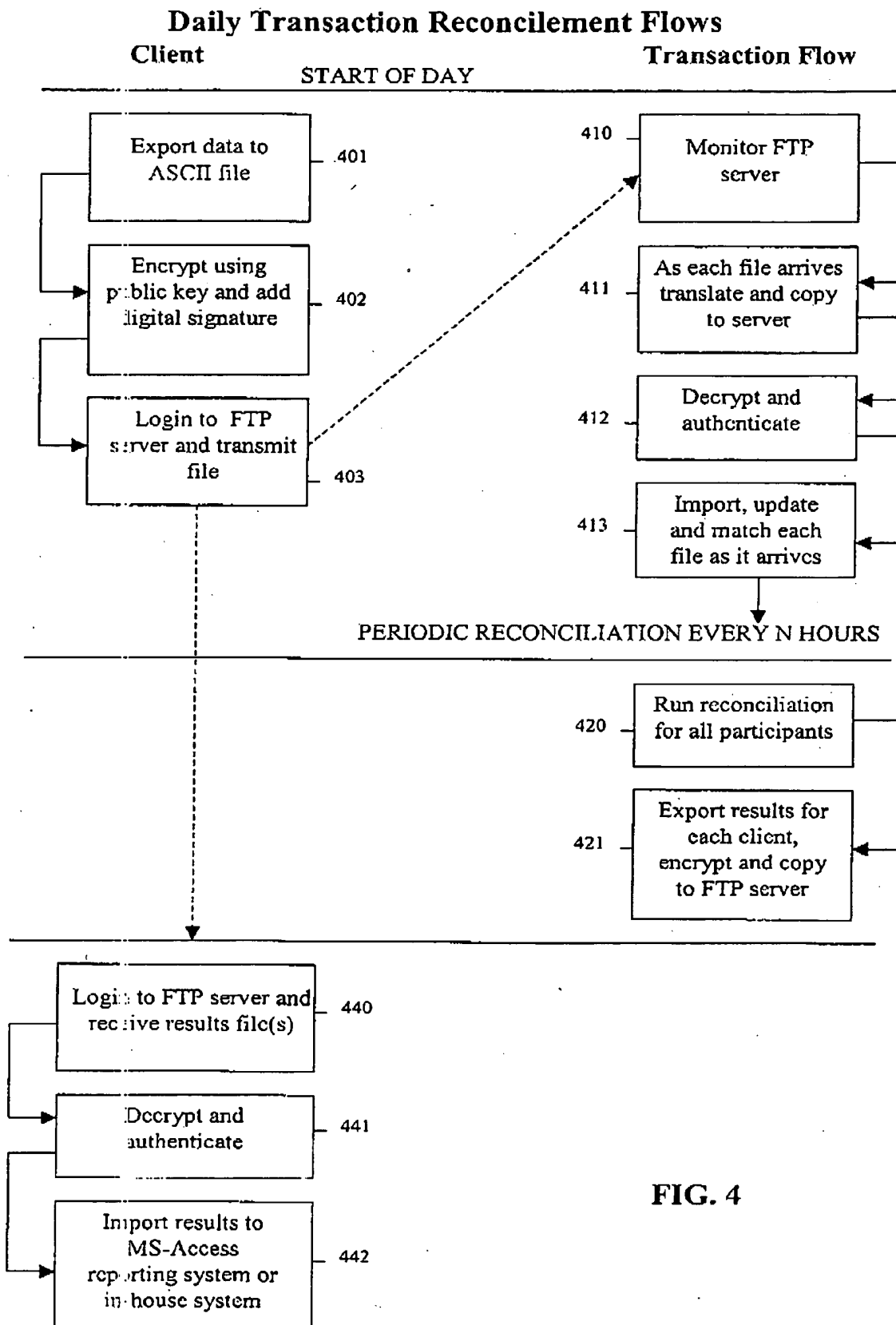


FIG. 2

### Financial Transaction Data Flow

**FIG. 3**

**FIG. 4**

### Exposure Summary Report for Bank No. 1

Bank No. 2

Matched	OURS	-21,590,096.77
---------	------	----------------

Unmatched	OURS	42,804,687.18
-----------	------	---------------

**Total** 21,214,590.41

Matched	THEIRS	24,548,818.00
---------	--------	---------------

Unmatched	THEIRS	-65,830,582.00
-----------	--------	----------------

**Total** -41,281,764.00

**NET** -20,067,173.59

Bank No. 3

Matched	OURS	28,698,177.31
---------	------	---------------

Unmatched	OURS	20,611,853.19
-----------	------	---------------

**Total** 49,310,030.50

Matched	THEIRS	-35,761,533.08
---------	--------	----------------

Unmatched	THEIRS	-4,059,325.65
-----------	--------	---------------

**Total** -39,820,858.73

**NET** 9,489,171.77

FIG. 5

Appln. Ser. No. 09/627,951

Response to Office Action

Dated July 6, 2004

Replacement Sheet

Express Mail No. EV 367778413 US

## Data Table for Matched Financial Transactions

Matched Trades		Bank Name: Bank No. 1					
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date
BANK1	039174024	OTHER	100,000,000	DKK	-100,000,000	DKK	23-Jun-93
BANK2	LNSW023285	OTHER	100,000,000	DKK			23-Jun-93
BANK1	0393288023	OTHER	25,000,000,000	ITL	-25,000,000,000	ITL	15-Oct-93
BANK2	LNSW026045	OTHER	25,000,000,000	ITL			15-Oct-93
BANK1	0394012035	OTHER	750,000,000	FRF	-750,000,000	FRF	12-Jan-94
BANK2	LNSW028079	OTHER	750,000,000	FRF			12-Jan-94
BANK1	0394014032	OTHER	100,000,000	FRF	-100,000,000	FRF	03-Feb-94
BANK2	LNSW028815	OTHER	100,000,000	FRF			03-Feb-94
BANK1	0394019053	OTHER	100,000,000	DEM	-100,000,000	DEM	06-Feb-94
BANK2	LNSW028953	OTHER	100,000,000	DEM			06-Feb-94
BANK1	0394041023	OTHER	50,000,000,000	ITL	-50,000,000,000	ITL	10-Feb-94
BANK2	LNSW029037	OTHER	50,000,000,000	ITL			10-Feb-94
BANK1	0394166099	OTHER	250,000,000	SEK	-250,000,000	SEK	15-Jun-94
BANK2	LNSW032838	OTHER	250,000,000	SEK			15-Jun-94
BANK1	0394200007	OTHER	100,000,000	FRF	-100,000,000	FRF	19-Jul-94
BANK2	LNSW033803	OTHER	100,000,000	FRF			19-Jul-94
BANK1	0394222026	OTHER	100,000,000	FRF	-100,000,000	FRF	10-Aug-94
BANK2	LNSW034486	OTHER	100,000,000	FRF			10-Aug-94
BANK1	0394245036	OTHER	100,000,000	FRF	-100,000,000	FRF	02-Sep-94
BANK2	LNSW035149	OTHER	100,000,000	FRF			02-Sep-94
BANK1	0394249101	OTHER	300,000,000	FRF	-300,000,000	FRF	06-Sep-94
BANK2	LNSW035248	OTHER	300,000,000	FRF			06-Sep-94
BANK1	0394259030	OTHER	200,000,000	FRF	-200,000,000	FRF	16-Sep-94
BANK2	LNSW035578	OTHER	200,000,000	FRF			16-Sep-94
BANK1	0394283029	OTHER	150,000,000	SEK	-150,000,000	SEK	07-Sep-94
BANK2	LNSW003531	OTHER	150,000,000	SEK			07-Sep-94

FIG. 6A-1



Appln. Ser. No. 09/627,951  
 Response to Office Action  
 Dated July 6, 2004  
 Replacement Sheet  
 Express Mail No. EV 367778413 US

## Data Table for Matched Financial Transactions

Counterparty Name: Bank No. 2						
Start Date	Maturity	Settlement	B/S	MTM	MTMdate	Level
23-Jun-93	23-Jun-98	23-Jun-98		-406,435.58	07-Jul-97	levelB
19-Oct-93	23-Jun-98			1,132,865.00		levelB
13-Jan-94	19-Oct-00	19-Oct-00		1,485,344.27	07-Jul-97	levelB
04-Feb-94	19-Oct-00			-1,345,884.00		levelB
10-Feb-94	13-Jan-99	13-Jan-99		4,997,872.96	07-Jul-97	levelB
14-Feb-94	13-Jan-99			-4,898,807.00		levelB
17-Jun-94	04-Feb-98	04-Feb-98		-441,474.27	07-Jul-97	levelB
20-Jul-94	04-Feb-98			440,713.00		levelB
11-Aug-94	10-Feb-04	10-Feb-99		4,583,895.29	07-Jul-97	levelB
05-Sep-94	10-Feb-04			-3,779,613.00		levelB
07-Sep-94	16-Feb-98	16-Feb-98		-237,450.68	07-Jul-97	levelB
19-Sep-94	14-Feb-98			227,029.00		levelB
09-Sep-94	17-Jun-99	17-Jun-99		-3,174,099.87	07-Jul-97	levelB
	17-Jan-99			3,091,420.00		levelB
	20-Jul-99	20-Jul-99		2,030,254.62	07-Jul-97	levelB
	20-Jul-99			-2,009,451.00		levelB
	11-Aug-98	11-Aug-98		-1,655,686.43	07-Jul-97	levelB
	11-Aug-98			1,660,983.00		levelB
	07-Sep-98	07-Sep-98		-1,742,200.22	07-Jul-97	levelB
	07-Sep-98			1,748,118.00		levelB
	08-Sep-97	08-Sep-97		3,307,560.14	07-Jul-97	levelB
	08-Sep-97			-3,336,993.00		levelB
	20-Sep-94	21-Sep-98		-4,979,641.58	07-Jul-97	levelB
	20-Sep-99			4,936,722.00		levelB
	09-Sep-97	09-Sep-97		2,004,392.94	07-Jul-97	levelB
	09-Sep-97			-1,994,031.00		levelB

FIG. 6A-2

Appln. Ser. No. 09/627,951

Response to Office Action

Dated July 6, 2004

Replacement Sheet

Express Mail No. EV 367778413 US

## Data Table for Matched Financial Transactions

Matched Trades		Bank Name: Bank No. 1					
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date
BANK1	Z72918	OTHER	-150,000,000	CHF	150,000,000	CHF	04-Oct-96
BANK2	187177	OTHER	150,000,000	CHF			04-Oct-96
BANK1	Z76373	OTHER	200,000,000	DEM	0	DEM	01-Mar-95
BANK2	LNCFI86496	OTHER	200,000,000	DEM			01-Mar-95
BANK1	ZC019940706	OTHER	-8,000,000,000	JPY	8,000,000,000	JPY	06-Jul-94
BANK2	TKSW013832	OTHER	8,000,000,000	JPY			06-Jul-94
BANK1	ZC019950413	OTHER	-3,000,000,000	JPY	3,000,000,000	JPY	12-Apr-95
BANK2	TKSW017253	OTHER	3,000,000,000	JPY			12-Apr-95
BANK1	ZC019950417	OTHER	-3,000,000,000	JPY	3,000,000,000	JPY	11-Apr-95
BANK2	TKSW017222	OTHER	3,000,000,000	JPY			11-Apr-95
BANK1	ZC019960329	OTHER	-4,000,000,000	JPY	4,000,000,000	JPY	29-Mar-96
BANK2	TKSW025931	OTHER	4,000,000,000	JPY			29-Mar-96
Number of Records: 220							

FIG. 6B-1

Appln. Ser. No. 09/627,951

Response to Office Action

Dated July 6, 2004

Replacement Sheet

Express Mail No. EV 367778413 US

## Data Table for Matched Financial Transactions

## Counterparty Name: Bank No. 2

<u>Start</u>	<u>Maturity</u>	<u>Settlement</u>	<u>B/S</u>	<u>MTM</u>	<u>MTMdate</u>	<u>Recon</u>	<u>Level</u>
<u>Date</u>						<u>Matchno</u>	
04-Oct-96	07-Oct-99	07-Oct-99		-1,631,096.48	07-Jul-97	No. 4515	level3
	07-Oct-99			1,541,463.00		No. 4515	level3
04-Sep-95	03-Mar-98	03-Mar-98		0.00	07-Jul-97	No. 4516	level3
	03-Mar-98			-6,035.00		No. 4516	level3
08-Jul-94	08-Jul-98	08-Jul-98		-3,526,610.03	07-Jul-97	No. 4517	level3
	08-Jul-98			3,446,612.00		No. 4517	level3
18-Apr-95	19-Apr-99	19-Apr-99		-973,932.20	07-Jul-97	No. 4518	level3
	18-Apr-99			918,014.00		No. 4518	level3
13-Apr-95	14-Apr-98	14-Apr-98		-460,590.41	07-Jul-97	No. 4519	level3
	14-Apr-98			445,550.00		No. 4519	level3
02-Apr-96	02-Apr-03	02-Apr-03		-2,149,647.90	07-Jul-97	No. 4520	level3
	02-Apr-03			1,878,968.00		No. 4520	level3
				Sum of MTM = 2958721.23			

FIG. 6B-2

## Data Table for Matched Financial Transactions

Matched Trades			Bank Name: Bank No. 1				
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date
BANK1	389300002	OTHER	20,000,000	DEM	-20,000,000	DEM	27-Oct-89
BANK3	3723100	OTHER	20,000,000	DEM	20,000,000	DEM	08-Nov-91
BANK1	390183004	OTHER	15,000,000	DEM	-15,000,000	DEM	02-Jul-90
BANK3	3721800	OTHER	15,000,000	DEM	15,000,000	DEM	02-Jul-90
BANK1	392022006	OTHER	10,000,000	CHF	-10,000,000	CHF	22-Jan-92
BANK3	5209100	OTHER	10,000,000	CHF	10,000,000	CHF	22-Jan-92
BANK1	392204011	OTHER	50,000,000	USD	-50,000,000	USD	22-Jul-92
BANK3	417400	OTHER	50,000,000	USD	50,000,000	USD	22-Jul-92
BANK1	392269014	OTHER	5,000,000	GBP	-5,000,000	GBP	25-Sep-92
BANK3	7893900	OTHER	5,000,000	GBP	5,000,000	GBP	25-Sep-92
BANK1	393011022	OTHER	50,000,000,000	ITL	-50,000,000,000	ITL	11-Jan-93
BANK3	4742600	OTHER	50,000,000,000	ITL	50,000,000,000	ITL	11-Jan-93
BANK1	393025002	OTHER	10,000,000	CHF	-10,000,000	CHF	25-Jan-93
BANK3	5224300	OTHER	10,000,000	CHF	10,000,000	CHF	14-Feb-94
BANK1	393188013	OTHER	10,000,000	GBP	-10,000,000	GBP	07-Jul-93
BANK3	7983200	OTHER	10,000,000	GBP	10,000,000	GBP	07-Jul-93
BANK1	393259014	OTHER	20,000,000	GBP	-20,000,000	GBP	16-Sep-93
BANK3	8011300	OTHER	20,000,000	GBP	20,000,000	GBP	16-Sep-93
BANK1	394096034	OTHER	10,000,000	GBP	-10,000,000	GBP	06-Apr-94
BANK3	8166500	OTHER	10,000,000	GBP	10,000,000	GBP	06-Apr-94
BANK1	394194014	OTHER	25,000,000	GBP	-25,000,000	GBP	12-Jul-94
BANK3	8242600	OTHER	25,000,000	GBP	25,000,000	GBP	12-Jul-94
BANK1	394195028	OTHER	10,000,000	GBP	-10,000,000	GBP	14-Jul-94
BANK3	8246800	OTHER	10,000,000	GBP	10,000,000	GBP	14-Jul-94
BANK1	394213014	OTHER	20,000,000	GBP	-20,000,000	GBP	01-Aug-94
BANK3	8258100	OTHER	20,000,000	GBP	20,000,000	GBP	01-Aug-94

FIG. 6C-1

KILPATRICK STOCKTON LLP  
 Appln. Ser. No. 09/627,951  
 Response to Office Action  
 Dated July 6, 2004  
 Replacement Sheet  
 Express Mail No. EV 367778413 US

041

## Data Table for Matched Financial Transactions

Counterparty Name: Bank No. 3									
Start Date	Maturity	Settlement	B/S	MTM	MTM Date	Recon Matchno	Level		
31-Oct-89	30-Oct-98	30-Oct-98		-1,112,029.00		No. 4261	level		
30-Oct-90	30-Oct-98		B	1,118,561.80	07-Jul-97	No. 4261	level		
05-Jul-90	05-Jul-00	05-Jul-00		-1,806,968.00		No. 4262	level		
05-Jul-90	05-Jul-00		B	1,194,819.30	07-Jul-97	No. 4262	level		
24-Jan-92	26-Jan-98	26-Jan-98		352,298.10		No. 4263	level		
24-Jan-92	24-Jan-98		S	-348,805.47	07-Jul-97	No. 4263	level		
24-Jul-92	24-Jul-97	24-Jul-97		89,463.38		No. 4264	level		
24-Jul-92	24-Jul-97		S	-89,718.82	07-Jul-97	No. 4264	level		
25-Sep-92	27-Sep-99	27-Sep-99		333,328.40		No. 4265	level		
25-Sep-92	25-Sep-99		S	-326,909.41	07-Jul-97	No. 4265	level		
13-Jan-93	13-Jan-98	13-Jan-98		1,568,930.00		No. 4266	level		
13-Jan-93	13-Jan-98		S	-1,572,849.50	07-Jul-97	No. 4266	level		
27-Jan-93	27-Nov-00	27-Nov-00		935,720.60		No. 4267	level		
25-Nov-93	25-Nov-00		S	-940,591.77	07-Jul-97	No. 4267	level		
07-Jul-95	07-Jul-00	07-Jul-00		487,275.50		No. 4268	level		
07-Jul-95	07-Jul-00		S	-338,862.32	07-Jul-97	No. 4268	level		
16-Sep-93	18-Sep-00	18-Sep-00		-190,391.00		No. 4269	level		
16-Sep-93	16-Sep-00		S	247,927.06	07-Jul-97	No. 4269	level		
06-Apr-94	06-Apr-98	06-Apr-98		-73,311.30		No. 4270	level		
06-Apr-94	06-Apr-98		B	60,098.29	07-Jul-97	No. 4270	level		
12-Jul-94	12-Jul-99	12-Jul-99		-1,102,465.00		No. 4271	level		
12-Jul-94	12-Jul-99		B	1,033,623.70	07-Jul-97	No. 4271	level		
14-Jul-94	14-Jul-99	14-Jul-99		-380,249.00		No. 4272	level		
14-Jul-94	14-Jul-99		B	351,312.71	07-Jul-97	No. 4272	level		
01-Aug-94	03-Aug-98	03-Aug-98		-698,688.00		No. 4273	level		
01-Aug-94	01-Aug-98		B	655,572.61	07-Jul-97	No. 4273	level		

FIG. 6C-2

Appln. Ser. No. 09/627,951  
 Response to Office Action  
 Dated July 6, 2004  
 Replacement Sheet  
 Express Mail No. EV 367778413 US

# Data Table for Matched Financial Transactions

Matched Trades		Bank Name: Bank No. 1					
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date
BANK1	396215054	OTHER	100,000,000	FRF	-100,000,000	FRF	05-Sep-95
BANK3	2924200	OTHER	100,000,000	FRF	100,000,000	FRF	16-Jun-94
BANK1	396215071	OTHER	20,000,000	GBP	-20,000,000	GBP	10-Dec-92
BANK3	10778600	OTHER	20,000,000	GBP	20,000,000	GBP	25-Feb-97
BANK1	396215074	OTHER	5,000,000	GBP	-5,000,000	GBP	13-Nov-92
BANK3	8010900	OTHER	5,000,000	GBP	5,000,000	GBP	16-Sep-93
BANK1	Z71508	OTHER	100,000,000	DEM	100,000,000	DEM	31-Aug-95
BANK3	T00511764	OTHER	100,000,000	DEM	100,000,000	DEM	29-May-97
BANK1	Z71520	OTHER	100,000,000	GBP	100,000,000	GBP	12-Mar-96
BANK3	12704201	OTHER	100,000,000	GBP	100,000,000	GBP	30-Apr-97
		Number of Records: 296					

FIG. 6D-1

Appl. Ser. No. 09/627,951

Response to Office Action

Dated July 6, 2004

Replacement Sheet

Express Mail No. EV 367778413 US

## Data Table for Matched Financial Transactions

## Counterparty Name: Bank No. 3

Start Date	Maturity	Settlement	B/S	MTM	MTMdate	Recon Matchno	Level
06-Sep-95	06-Sep-00	06-Sep-00		-2,162,625.00		No. 4405	level2
17-Jun-94	17-Jun-98		B	603,672.20	07-Jul-97	No. 4405	level2
10-Dec-92	10-Dec-97	10-Dec-97		180,899.60		No. 4406	level2
25-Feb-97	25-Feb-03		B	-160,635.67	07-Jul-97	No. 4406	level2
13-Nov-92	13-Nov-97	13-Nov-97		24,665.45		No. 4407	level2
16-Sep-93	16-Sep-98		S	26,895.32	07-Jul-97	No. 4407	level2
31-Aug-95	02-Sep-05	29-Aug-97		3,764,268.00		No. 4408	level2
02-Jun-97	02-Jun-98		S	231,182.88	07-Jul-97	No. 4408	level2
12-Jun-96	12-Mar-98	12-Mar-98		144,978.00		No. 4409	level2
30-Apr-97	31-Oct-97		B	1,588,514.40	07-Jul-97	No. 4409	level2
				Sum of MTM = -7063355.7712			

FIG. 6D-2

## Data Table for Unmatched Financial Transactions

<i>Unmatched Trades</i>		Bank Name: Bank No. 1			
TransactionID	Product	Notional 1	Curr1	Notional 2	Curr2 Trade Date
0497168013	OTHER	-300,000,000	CZK	300,000,000	CZK 17-Jun-97
0497161017	OTHER	-200,000,000	CZK	200,000,000	CZK 22-May-97
0497153004	OTHER	-200,000,000	CZK	200,000,000	CZK 02-Jun-97
0497150041	OTHER	-200,000,000	CZK	200,000,000	CZK 22-May-97
0497188004	OTHER	-200,000,000	CZK	200,000,000	CZK 07-Jul-97
0497188027	OTHER	-200,000,000	CZK	200,000,000	CZK 07-Jul-97
0497157035	OTHER	-200,000,000	CZK	200,000,000	CZK 06-Jun-97
0497160034	OTHER	-200,000,000	CZK	200,000,000	CZK 09-Jun-97
0497162024	OTHER	-100,000,000	CZK	100,000,000	CZK 11-Jun-97
0497160040	OTHER	100,000,000	CZK	0	CZK 09-Jun-97
0397171035	OTHER	100,000,000	CZK	-100,000,000	CZK 20-Jun-97
0497156019	OTHER	200,000,000	CZK	0	CZK 05-Jun-97
0497150040	OTHER	200,000,000	CZK	0	CZK 29-May-97
0497163003	OTHER	200,000,000	CZK	0	CZK 12-Jun-97
0497170005	OTHER	200,000,000	CZK	0	CZK 19-Jun-97
0397171031	OTHER	200,000,000	CZK	-200,000,000	CZK 19-Jun-97
0497170021	OTHER	200,000,000	CZK	0	CZK 19-Jun-97
0497188006	OTHER	300,000,000	CZK	0	CZK 07-Jul-97
0397183056	OTHER	300,000,000	CZK	-300,000,000	CZK 02-Jul-97
0497175020	OTHER	300,000,000	CZK	0	CZK 24-Jun-97
0497182001	OTHER	300,000,000	CZK	0	CZK 01-Jul-97
0497177039	OTHER	300,000,000	CZK	0	CZK 26-Jun-97
0397160006	OTHER	500,000,000	CZK	-500,000,000	CZK 06-Jun-97
0497156038	OTHER	500,000,000	CZK	0	CZK 05-Jun-97
Z71088	OTHER	-100,000,000	DEM	100,000,000	DEM 07-Aug-95
Z71085	OTHER	-25,000,000	DEM	25,000,000	DEM 23-Jun-95
0396347050	OTHER	8,000,000	DEM	-8,000,000	DEM 11-Dec-96

FIG. 7A



Appin. Ser. No. 09/627,951

Response to Office Action

Dated July 6, 2004

Replacement Sheet

Express Mail No. EV 367778413 US

## Data Table for Unmatched Financial Transactions

## Counterparty Name: Bank No. 2

<u>Start</u>	<u>Maturity</u>	<u>Settlement</u>	<u>B/S</u>	<u>Strike</u>	<u>MTM</u>	<u>Created</u>	<u>Updated</u>
<u>Date</u>							
19-Aug-97	19-Nov-97	19-Aug-97		3019	8,332	25-Jul-97	25-Jul-97
26-Aug-97	26-Nov-97	26-Aug-97		3019	36,193	25-Jul-97	25-Jul-97
04-Dec-97	04-Jun-98	04-Dec-97		3019	41,587	25-Jul-97	25-Jul-97
26-Aug-97	26-Nov-97	26-Aug-97		3019	39,155	25-Jul-97	25-Jul-97
17-Sep-97	17-Dec-97	17-Sep-97		3019	2,262	25-Jul-97	25-Jul-97
09-Jan-98	09-Apr-98	09-Jan-98		3019	688	25-Jul-97	25-Jul-97
10-Dec-97	10-Jun-98	10-Dec-97		3019	31,595	25-Jul-97	25-Jul-97
11-Aug-97	11-Feb-98	11-Aug-97		3019	-4,240	25-Jul-97	25-Jul-97
15-Sep-97	15-Dec-97	15-Sep-97		3019	8,345	25-Jul-97	25-Jul-97
11-Aug-97	11-Nov-97	11-Aug-97		3105	1,313	25-Jul-97	25-Jul-97
24-Jun-97	24-Jun-98	24-Jun-97		3011	-2,700	25-Jul-97	25-Jul-97
09-Sep-97	09-Dec-97	09-Sep-97		3105	-22,544	25-Jul-97	25-Jul-97
22-Aug-97	24-Nov-97	22-Aug-97		3105	-21,675	25-Jul-97	25-Jul-97
16-Sep-97	16-Mar-98	16-Sep-97		3105	-32,883	25-Jul-97	25-Jul-97
23-Dec-97	23-Mar-98	23-Dec-97		3105	-5,398	25-Jul-97	25-Jul-97
23-Jun-97	23-Jun-98	23-Jun-97		3012	21,237	25-Jul-97	25-Jul-97
23-Jan-98	23-Apr-98	23-Jan-98		3105	-2,652	25-Jul-97	25-Jul-97
17-Dec-97	18-Mar-98	17-Dec-97		3105	-372	25-Jul-97	25-Jul-97
04-Jul-97	06-Jul-98	06-Jul-97		3012	555	25-Jul-97	25-Jul-97
26-Sep-97	29-Dec-97	26-Sep-97		3105	-8,864	25-Jul-97	25-Jul-97
03-Oct-97	05-Jan-98	03-Oct-97		3105	6,630	25-Jul-97	25-Jul-97
31-Dec-97	30-Jun-98	31-Dec-97		3105	3,938	25-Jul-97	25-Jul-97
10-Jun-97	10-Jun-98	10-Jun-97		3012	79,987	25-Jul-97	25-Jul-97
09-Sep-97	09-Dec-97	09-Sep-97		3105	-51,989	25-Jul-97	25-Jul-97
07-Aug-95	11-Aug-05	07-Aug-98		3146	-2,199	25-Jul-97	25-Jul-97
23-Jun-95	27-Jun-05	23-Jun-00		3146	-47,759	25-Jul-97	25-Jul-97
16-Dec-96	15-Oct-02	16-Dec-99		3011	824,938	25-Jul-97	25-Jul-97

FIG. 7B

# Data Table for Expired Financial Transactions

<i>Expired Trades</i>		Bank Name: Bank No. 1				
<u>TransactionID</u>	<u>Product</u>	<u>Notional 1</u>	<u>Cur1</u>	<u>Notional 2</u>	<u>Cur2</u>	<u>Trade Date</u>
92B57	OTHER	-50,000,000	USD	0	USD	16-Jul-92
ES8059	OTHER	51,812,500	USD	51,812,500	USD	16-Apr-96
0397100019	OTHER	500,000,000	USD	-500,000,000	USD	10-Apr-97
Number of Records: 3						
395177080	OTHER	100,000,000	DKK	-100,000,000	DKK	23-Jun-95
396191040	OTHER	1,000,000,000	ESP	-1,000,000,000	ESP	09-Jul-96
396173034	OTHER	1,800,000,000	ESP	-1,800,000,000	ESP	21-Jun-96
Number of Records: 3						

FIG. 8A.

## Data Table for Expired Financial Transactions

Counterparty Name: Bank No. 2							
Start Date	Maturity	Settlement	B/S	Strike	MTM	Created	Updated
23-Jul-93	23-Jul-97	23-Jul-97		0	0	24-Jul-97	24-Jul-97
16-Apr-96	11-Jul-97	11-Jul-97		0	32,824,472	24-Jul-97	24-Jul-97
14-Apr-97	14-Jul-97	14-Jul-97		3012	-5,075,231	24-Jul-97	24-Jul-97
				Total MTM =	27749240.65		
23-Jun-95	23-Jun-97	23-Jun-97		0	-824,012	24-Jul-97	24-Jul-97
11-Jul-96	11-Jul-97	11-Jul-97		0	401,965	24-Jul-97	24-Jul-97
25-Jun-96	25-Jun-97	25-Jun-97		0	723,919	24-Jul-97	24-Jul-97
				Total MTM =	301871.7		

FIG. 8B

Appl. Ser. No. 09/627,951

Response to Office Action

Dated July 6, 2004

Replacement Sheet

Express Mail No. EV 367778413 US

**Import Errors Bank No. 2**

BANK2	c:/derivs/imports/bank2.tab	AT LINE:	135
No data for required field Field [deal req] value []			
NY5006-9987500-USD-25/02/97-25/08/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	109
No data for required field Field [deal req] value []			
N0000282 780-100000000-USD-08/09/93-10/09/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	107
No data for required field Field [deal req] value []			
N0000205 090-50000000-USD-21/07/92-23/07/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	104
No data for required field Field [deal req] value []			
N0000065 866-40000000-USD-18/04/91-17/12/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	103
No data for required field Field [deal req] value []			
N0000065 857-17000000-USD-18/04/91-17/12/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	16
No data for required field Field [deal req] value []			
LNCFI86496-200000000-DEM-01/03/95-03/03/98-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	13
No data for required field Field [deal req] value []			
L000013233-25000000-GBP-04/11/94-04/11/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	12
No data for required field Field [notional 1] value []			
FRA-USD-CITI-0-USD-18/12/96-18/12/99-196933-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	11
No data for required field Field [notional 1] value []			
COM010082-0-USD-06/06/97-06/06/00-144019-0			

**FIG. 9**

International Swap Dealer Association (ISDA) Agreement Matrix

Products	XMARUS30AA1	MGTCUS33XXX	TSCGB22AA1
IRS, XCY	XX	ISDA87	ISDA92
	XX	19880621	19930101
	XX	A	A
FRA	XX	BBAIR	
	XX	19871201	
	XX	A	
MGTCUS33XXX	ISDA87	XX	ISDA92
	19880621	XX	19960505
	B	XX	A
	BBAIR	XX	BBAIR
	19871201	XX	19871201
	A	XX	A
TSCGB22AA1	ISDA92	ISDA92	XX
	19930101	19950101	XX
	B	B	XX

FIG. 10

## Sample Input Data Files

```

Tab delimited - BANK1E
GB60089000001464      41172      BANK1      09/11/94      09/11/99      1494311022      EQ INDEX OPTIONS      3359
B      GBP      31957618      8905499      3880      5817574      14723073 0.92      19400000
GB60089000001464      41172      BANK3      15/05/97      20/06/97      1497135190      EQ INDEX OPTIONS      3386
S      ITL      10416396      0      17603.5      0      0      0      -17603500000
GB60089000001464      41172      BANK3      19/06/97      18/07/97      1497170392      EQ INDEX OPTIONS      3387
B      ITL      11755169      264581.8      19866      822861.9      1087444 0.48      19866000000
GB60089000001464      8002725754      BANK3      LONDON (SWAP)      3893000002
SWAP SING      3012      DEM      DEM      27/10/89      30/10/98      31/10/89      30/10/98
20000000      -20000000 11594203 -1112029      142920.2 0
GB60089000001464      8002725754      BANK3      LONDON (SWAP)      390183004
SWAP SING      3012      DEM      DEM      02/07/90      05/07/00      05/07/90      05/07/00
15000000      -15000000 8695652 -1806968      281333.4 0
GB60089000001464      8002725754      BANK3      LONDON (SWAP)      392022006
SWAP SING      3011      CHF      CHF      22/01/92      26/01/98      24/01/92      26/01/98
10000000      -10000000 6959911 352298.1      32191.75 384489.8
  
```

FIG. 11A

Appl. Ser. No. 09/627,951

Response to Office Action

Dated July 6, 2004

Replacement Sheet

Express Mail No. EV 367778413 US

## Sample Input Data Files

```

Fix Format - BANKIN
1195CW12 0393174024 FIROP NY BANK2 COMPANY CTS 0100042228
0000616303 BANK2 COMPANY - N EUROPE 8000886971 0000616303 SWPSC 3012
DKK DKK 100000000.00 -100000000.00 406435.58 07-JUL-97 06/23/1993
06/23/1998 06/23/1998
1195SW12 0393288023 EUROPE NY BANK2 COMPANY CTS 0100042228
0000616303 BANK2 COMPANY LO EUROPE 8000803804 0000616303 SWPSC 3011
ITL ITL 2500000000.00 -25000000000.00 14651930.54 07-JUL-97 10/15/1993 10/19/1993
10/19/2000 10/19/2000
1195SW12 0394012035 EUROPE NY BANK2 COMPANY CTS 0100042228
0000616303 BANK2 COMPANY LO EUROPE 8000803804 0000616303 SWPSC 3011
FRF FRF 750000000.00 -7500000000.00 127026066.18 07-JUL-97 01/12/1994 01/13/1994
01/13/1999 01/13/1999
1195SW12 0394034032 EUROPE NY BANK2 COMPANY CTS 0100042228
0000616303 BANK2 COMPANY - N EUROPE 8000886971 0000616303 SWPSC 3012
FRF FRF 1000000000.00 -10000000000.00 16936808.82 07-JUL-97 02/03/1994 2/04/1994
02/04/1998 02/04/1998
1195SW12 0394039053 EUROPE NY BANK2 COMPANY CTS 0100042228
0000616303 BANK2 COMPANY LO EUROPE 8000803804 0000616303 SWPSC 3011
DEM DEM 1000000000.00 -10000000000.00 57110220.19 02/08/1994 02/10/1994
02/10/1999 02/10/1999

```

FIG. 11B

## Sample Input Data Files

Tab Delimited with headings - BANK2						
Transaction ID	National	Ccy	Transaction Date	Maturity Date	DEAL REQ	INITIAL REQ
44513	10000000000	JPY	14/11/95 15/11/99	212820	0	
44514	10000000000	JPY	14/11/95 15/11/99	5059420	0	
18163	10000000000	CHF	02/10/96 06/10/99	1430964	0	
186644	250000000	DEM	23/06/95 23/06/00	67183	0	
186704	10000000000	DEM	07/09/95 07/08/99	3153	0	
187152	10000000000	DEM	23/09/96 13/02/98	-4155335	0	
187171	10000000000	CHF	03/10/96 07/10/99	1294263	0	
187177	1500000000	CHF	04/10/96 07/10/99	1541463	0	
187194	2000000000	CHF	15/10/96 15/10/97	2248009	0	
COM010082	0	USD	06/06/97 06/06/00	1444019	0	
FRA-USD-CITI	0	USD	18/12/96 18/12/99	196933	0	
L000013233	25000000	GBP	04/11/94 04/11/97	0	0	
L000044507	50000000000	JPY	13/06/96 17/12/99	-77367	0	
L000187481	50000000000	ITL	31/05/96 04/06/99	-6035	0	
LNCF186496	200000000	DEM	01/03/95 03/03/98	0	0	
LNSW0035313	150000000	SEK	07/09/94 09/09/97	-1994031	0	
LNSW016798	50000000	DEM	27/05/92 15/07/97	-1982180	0	
LNSW016863	50000000	DEM	27/05/92 15/07/02	-3351200	0	
LNSW023285	100000000	DKK	23/06/93 23/06/98	1132865	0	
LNSW026045	250000000000	ITL	15/10/93 19/10/00	-1345684	0	
LNSW028079	750000000	FRF	12/01/94 13/01/99	-4898807	0	
LNSW028815	100000000	FRF	03/02/94 04/02/98	440713	0	
LNSW028953	100000000	DEM	08/02/94 10/02/04	-3779613	0	
LNSW029037	50000000000	ITL	10/02/94 14/02/98	227029	0	
LNSW032838	250000000	SEK	15/06/94 17/06/99	3091420	0	

FIG. 11C



## FILE IMPORT SPECIFICATION

Bank	Bank No. 1	Specification	BANK1E	c:/derives/imports/bank1e.txt				
Input Field	Type	Format	Req'd	Position	Length	Map Table	Output Field	Default
BIC	fixed		Yes	0	0		BIC	BANK1
client class	text		No	1	0			
counterparty	text		Yes	2	0	MapCP	cpBIC	
counterparty	text		Yes	2	0		inputCP	
account_id	text		No	3	0			
account_id nam	text		No	4	0			
transaction_id	text		Yes	5	0		transaction_id	
InputProduct	text		Yes	6	0		InputProduct	
transaction_type	text		Yes	6	0	MapProduct	Product	
product code	number		No	7	0			
buy sell ind	text		No	8	0		Buy Sell	
ccy1	text		Yes	9	0		PayCcy	
ccy2	text		Yes	10	0		RecCcy	[Ccy1]
trade_date	date	dd/mm/yy	Yes	11	0		trade_date	
settle_date	date	dd/mm/yy	Yes	12	0		settle_date	
start_date	date	dd/mm/yy	Yes	13	0		start_date	[trade_date]
maturity_date	date	dd/mm/yy	Yes	14	0		maturity_date	
security_id	text		No	15	0			
notional1	number		Yes	16	0		PayNotional	
notional2	number		Yes	17	0		RecNotional	[notional1]
notional	number		No	18	0			
mark to market	number		Yes	19	0		MTM	
Strike Prices	number		No	20	0		Strike Price	

FIG. 12A

## FILE IMPORT SPECIFICATION

Bank	Bank No. 1	Specification BANKIN					c:/derives/imports/bank1n.txt		
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default	
BIC	fixed		Yes	0	0		BIC	BANK1	
transaction id	text		Yes	18	16		transaction_id		
ParentTransaction	text		No	60	16		ParentID		
inputCP	text		Yes	181	10	MapCP	cpBIC		
inputCP	text		Yes	181	10		inputCP		
InputProduct	text		Yes	191	16	MapProduct	Product		
InputProduct	text		Yes	191	16		InputProduct		
Buy/Sell	text		No	202	1		Buy Sell		
call put	text		No	204	1		call_put		
Strike Price	number		No	207	20		Strike Price		
ccy1	text		Yes	243	3		Payccy		
ccy2	text		Yes	247	3		Reccy	[ccy1]	
notional1	number		Yes	256	20		PayNotional		
notional2	number		Yes	276	20		RecNotional		
notionalUSD	number		No	296	19		NotionalBase		
MTM	number		Yes	315	20		MTM		
MTMdate	date	dd/mm/yy	Yes	335	10		MTMdate		
trade date	date	mm/dd/yyyy	Yes	345	11		trade_date		
start date	date	mm/dd/yyyy	No	357	11		start_date		
maturity date	date	mm/dd/yyyy	Yes	369	12		maturity_date		
settlement date	date	mm/dd/yyyy	Yes	381	11		settle_date		

FIG. 12B

## FILE IMPORT SPECIFICATION

Bank	Bank No. 2	Specification BANK2	c:/derives/imports/bank2.tab	Input Field	Type	Format	Re. qd.	Position	Length	Map Table	Output Field	Default
				cpBIC	fixed		No	0	0		cpBIC	BANK1
				Product	fixed		No	0	0		Product	OTHER
				BIC	fixed		No	0	0		BIC	BANK2
				transaction id	text		Yes	1	0		transaction id	
				notional	number		Yes	2	0		Paynotional	
				ccyl	text		Yes	3	0		Payccy	
				transaction date	date	dd/mm/yy	Yes	4	0		trade date	
				maturity date	date	dd/mm/yy	Yes	5	0		maturity date	
				deal req	number		Yes	6	0		MTM	

FIG. 12C

## FILE IMPORT SPECIFICATION

Bank	Bank No. 3	Specification BANK3	c:/derives/imports/bank3.txt	Input Field	Type	Format	Required	Position	Length	Map Label	Output Field	Default
				buysell	fixed		Yes	0	0		buy sell	
				cpBIC	fixed		Yes	0	0		cpBIC	BANK1
				BIC	fixed		Yes	0	0		BIC	BANK3
				src_system_id	text		No	1	0			
				book_id	text		No	2	0			
				trade_id	text		Yes	3	0		transaction_id	
				ticket_id	text		No	4	0			
				ins_type	text		Yes	5	0	MapProduct	Product	
				ins_type	text		Yes	5	0		inputProduct	
				rec_notional	number		Yes	7	0		Paynotional	
				rec_notional_ccy	text		Yes	13	0		PayCcy	
				trade_date	date	dd/mm/yy	Yes	14	0		trade_date	
				maturity_date	date	dd/mm/yy	Yes	15	0		maturity_date	
				business_date	date	dd/mm/yy	Yes	16	0		MTMdate	
				base_mtm	number		No	17	0		MTM	
				other_ccy	text		Yes	30	0		Recccy	[rec_notio
				other_notional	number		Yes	31	0		RecNotional	[rec_notio
				put_call	text		No	34	0	MapCodes	call put	
				buy_sell	text		No	35	0	MapCodes	buy sell	
				effective_date	date	dd/mm/yy	No	37	0		start_date	

FIG. 12D

### Matching Criteria

Level external

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text	0				
2	cpBIC		text	0				
3	ExternalMatchID	BIC	text	0				

Level full

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	PayNotional		number					
7	RecNotional		number					
8	maturity date		date	5	d			
9	trade date		date	1	d			
10	buy sell		text	0		A	B	S
11	cal. put		text	0		B		

Level level1

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	PayNotional		number					
7	RecNotional		number					
8	maturity date		date	5	d			

Level level2

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	PayNotional		number					
7	RecNotional		number					

FIG. 13

## Tables of Data Fields

### Trades Tables

Name	Type	Length
ImportCode	Text	10
BIC	Text	12
cpBIC	Text	12
InputCP	Text	50
parentID	Text	15
transaction id	Text	20
cp transaction id	Text	20
Product	Text	8
InputProduct	Text	25
PayCcy	Text	5
PayNotional	Number	8
RecCcy	Text	5
RecNotional	Number	8
NotionalBase	Number	8
trade date	Date/Time	8
Start Date	Date/Time	8
Maturity Date	Date/Time	8
settle date	Date/Time	8
Call Put	Text	5
Buy Sell	Text	5
Strike Price	Number	8
MatchCode	Text	15
Matchnumber	Number (Long)	4
ManualMatch	Yes/No	2
ExternalMatchId	Text	25
ManualLink	Number (Long)	4
MTM	Number	8
MTMdate	Date/Time	8
reconflag	Yes/No	1
%diff	Number	8
absdiff	Number	8
status	Number	2
created	Date/Time	8
last updated	Date/Time	8

FIG. 14A

### Tables of Data Fields

#### Import Specifications

Name	Type	Length
ImportFileSpecs		
ImportCode	Text	10
BIC	Text	10
Description	Text	50
filepath	Text	50
type	Text	10
delimiter	Text	2
skiprecs	Number (Integer)	2
cof	Text	50
outputtype	Text	5
table	Text	50
Active	Yes/No	1

Name	Type	Length
ImportFieldSpecs		
Importcode	Text	10
ifield	Text	50
itype	Text	10
iformat	Text	25
irequired	Yes/No	1
iskey	Yes/No	1
ikcyno	Number (Integer)	2
ikcno	Text	10
ifieldpos	Number (Integer)	2
ifielder	Number (Integer)	2
imatable	Text	75
ofield	Text	50
oformat	Text	50
defaultvalue	Text	50
comments	Text	255

#### Map Tables

Name	Type	Length
MapCF		
Importcode	Text	10
inputvalue	Text	50
outputvalue	Text	10
MapProduct		
importcode	Text	10
inputvalue	Text	50
outputvalue	Text	10

FIG. 14B-1

**Match Criteria**

Name	Type	Length
MatchCodes		
MatchCode	Text	25
MatchOrder	Number (Integer)	2
Field1	Text	50
Field2	Text	50
FieldType	Text	10
Tolerance	Number	8
TolType	Text	10
Special	Text	10
Value1	Text	50
Value2	Text	50

**FIG. 14B-2**